

Structured Deal

States and Actions

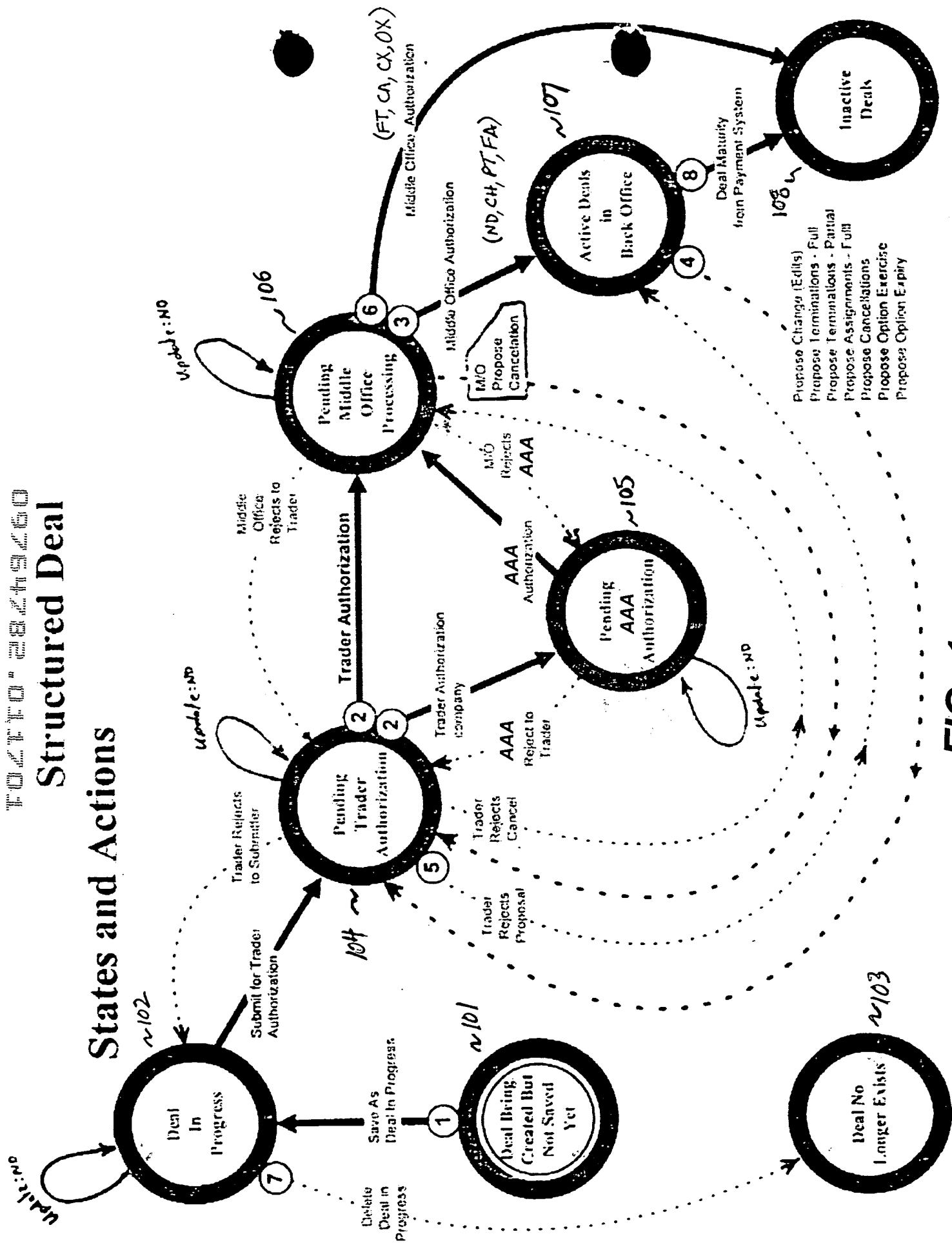


FIG. 1

New Deal

Product Type:

Swap

OK

Cancel

Delete User Template

System Templates:

Swap - Generic

Swap - Index

Swap - Exotic

Use This Template to Capture All Swaps Traded On The Core Desk.

User Templates:

Use Accelerator

(BLANK System Template)

NY - CAD rec Fixed Annual (public)

NY - Callable Agency Swap (public)

NY - USD LB Pays Fixed Semi vs 3ML (public)

NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Pays Fixed vs 3ML (public)

NY - USD LB Pays Fixed vs 6ML (public)

NY - USD LB Recs Fixed Semi vs 3ML (public)

NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Recs Fixed vs 3ML (public)

NY - USD LB Recs Fixed vs 6ML (public)

Capture USD swaps where LB Pays Quarterly vs 3M USD LIBOR

FIG. 2

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)			
Party A ID: 11293LBSF Name: AAA		Party B ID: <input type="text"/> Browse... Name: <input type="text"/> Branch: <input type="text"/>	
Dates Trade: <input type="text"/> Effective: <input type="text"/> Maturity: <input type="text"/> <input checked="" type="checkbox"/> Mat Adjusts		Pays Fixed Party A <input type="text"/> Operations <input type="text"/> Party A Leg <input type="text"/> Party B Leg <input type="text"/>	
		Notional: <input type="text"/> Fixed Rate: <input type="text"/> % Floating Spread: <input type="text"/> bps	
		Brokerage <input type="text"/> <input type="button" value="Submit"/>	

FIG. 3

Swap - Generic: USD 100,000,000.00

Party A: AAA

Party B:

Effective:

Deal Id: New Deal

Maturity: Nov 08, 2004

Legend

Deal Information

Swap Leg: Pty A Pays Fixed 4.0%

Swap Leg: Pty B Pays 3M USD-LIBOR

AAA

Party A

4.0% ACT/360

3 Month USD-LIBOR

Party B

Add Leg

Rem Leg

FIG. 4

TD4TD"28249260

FX Swap Leg: Buy A Pays Fixed 4.0%	
Dates	
Effective: <input type="text"/>	Maturity: <input type="text" value="Nov 08, 2004"/> <input checked="" type="checkbox"/> Adjustment
Obligation:	
<input checked="" type="radio"/> Party A	<input type="radio"/> Party B
Pays: <input checked="" type="radio"/> Fixed <input type="radio"/> Floating <input type="button" value="Operations"/>	
Currency / Notional	
<input type="text" value="USD"/> <input type="text" value="100,000,000.00"/>	<input type="button" value="Exchange"/>
Rate	
Calendars	
Fixed: <input type="text" value="4.00000"/> %	<input type="button" value="Step"/> <input type="button" value="Zero Coupon"/>
Day Count: <input type="text" value="ACT/360"/>	
<input checked="" type="checkbox"/> Period End Dates Adjust	
Payment Terms	
Frequency: <input type="text" value="Quarterly"/>	First Payment: <input type="text" value="Feb 08, 2000"/>
<input type="checkbox"/> Pmt Rule	<input type="button" value="Stubs"/>

FIG. 5

TD2T0" 28249260

Swap Leg: Prty B Pays 3M USD-LIBOR	
Dates	
Effective: <input type="text"/>	Maturity: <input type="text" value="Nov 08 2004"/> <input checked="" type="checkbox"/> Adjustment
Obligation	
<input type="radio"/> Party A	<input checked="" type="radio"/> Party B
<input type="text" value="Operations"/>	
Currentcy / Notional	
<input type="text" value="USD"/>	<input type="text" value="100,000,000.00"/> <input type="text" value="Exchange"/>
Calendars	
Rate	
Maturity: <input type="text" value="3 Month"/>	Floating Index: <input type="text" value="USD-LIBOR"/> Source: <input type="text" value="3750_Tel"/>
Day Count: <input type="text" value="ACT/360"/>	Spread: <input type="text"/> bps <input type="text" value="Initial Rate"/> %
<input checked="" type="checkbox"/> Period End Dates Adjust	<input type="text" value="Schedule"/> <input type="text" value="Emb.Cap"/> <input type="text" value="Emb. Floor"/>
Payment Terms	
Frequency: <input type="text" value="Quarterly"/>	Day: <input type="text" value="8"/> First Payment: <input type="text" value="Feb 08 2000"/>
<input type="checkbox"/> Pmt Rule	<input type="text" value="Slubs"/>
Reset Terms	
Frequency: <input type="text" value="Quarterly"/>	Day: <input type="text" value="8"/>
<input type="checkbox"/> Reset Rule	<input type="text" value="Compounding"/> <input type="text" value="Averaging"/>

FIG. 6

SECRET








Submit To		Additional Notifications	Who's Here?
<input checked="" type="checkbox"/> Desk NY Special Client Middle Office ▼ Attn: []	<input type="checkbox"/> E-mail <input type="checkbox"/> SmartTicket FYI <input type="checkbox"/> NT Notification <input checked="" type="checkbox"/> Attach Deal	<input type="checkbox"/> Decks Select <input checked="" type="checkbox"/> Individuals Select	     
<input type="checkbox"/> Signed Confirm a High Priority Workflow Message: <div style="border: 1px solid black; height: 100px;"></div>		Message: <div style="border: 1px solid black; height: 100px;"></div>	
<input type="button" value="Authorize"/> <input type="button" value="Cancel"/>			

FIG. 7

 Risk Management Details

X

Deal Id: 39115

Risk State: Verified

Deal Version: 8

Risk Status: Approved

Risk System:

Received:

Risk Item	Value
MTM	11,011,742.51
PV01	38,346.93
RMSDealIds	185089L//

previous

OK

FIG. 8

Deal Filter

Choose a Saved Query from the List Below and Press Run or Press New to Create a New Query

- In Back Today
- In AAA Today
- In AA Today
- In Trading Today
- In Changes
- T-1 Full Assignment?
- T-1 Full Terminations
- T-1 New Deals
- T-1 Option Exercise
- T-1 Partial Terminations

Orig. Office:		Risk Mgmt ID:		Latest Action
Risk Loc:		Optional Ref ID:		Active Status
Product Type:		Confirm Deal No:		Party A
Ccy/Notional:		Global Deal ID:		Party B
Index:		Ticker Symbol:		St/Historical
(Party A) Id:		Trade Date:	to	Deal Id
Name:		Effective Date:	to	Product
(Party B) Id:		Maturity Date:	to	Currency
Name:		Create Date:	to	Notional
Created By:		M/O Auth Date:	to	Trade Date
State:		Update Date:	to	Effective Date
Trading Desk:		Broker Fees:		Maturity Date
Action Type:		Sales Credits:		Risk Mgmt Id
		Collateral:		State
		SmartTkt/Hist:		Residing Location
				Trader
				Marketer
				Originating Off
				Risk Location
				Confirm Deal N
				Creator
				Last Updated
				Broker Name
				Broker Fee
				Broker Fee Cc
				STP Indicator

Set Columns

☐ Latest Action ☐ Any Action

Buttons: Run Close Save Save As... Delete New

Deal Workflow History

Cancel

Workflow History for Global Deal Id 39115

From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created	0	Deal In Progress		
1	Pending Trader Authorization	Submit for trader authorization	1	Pending Trader Authorization		
2	Pending Trader Authorization	Updated	2	Pending Trader Authorization		
3	Pending Middle Office Processing	Approved. Send to middle office	3	Pending Middle Office Processing		
4	Pending Middle Office Processing	Updated	4	Pending Middle Office Processing		
5	Pending Risk Processing	STP to Risk System	5	Pending Risk Processing		
6	Pending Middle Office Processing	STP Rejected	6	Pending Middle Office Processing		
7	Pending Middle Office Processing	Updated	7	Pending Middle Office Processing		
8	Pending Middle Office Processing	STP to Risk System	8	Pending Risk Processing		
9	Pending Risk Processing	STP Approved Verified	9	Pending Middle Office Processing		
10	Pending Middle Office Processing	Approved. Sent to back office	10	In Back Office		

Compare...

↔

Version 7

Version 10

FIG. 10

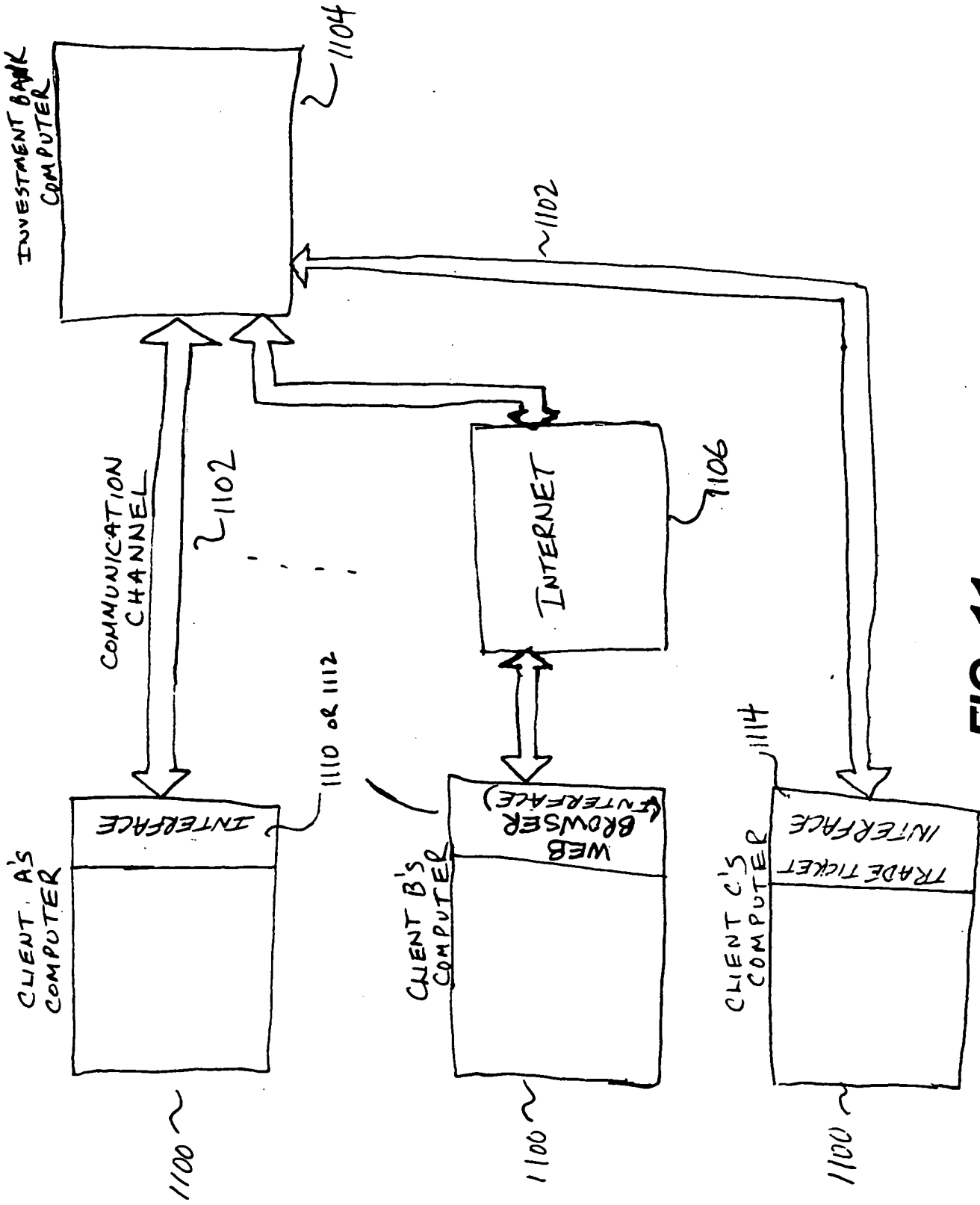


FIG. 11